

**STATE OF MISSOURI**  
**COMBINING STATEMENT OF FIDUCIARY NET ASSETS**  
**PENSION (AND OTHER EMPLOYEE BENEFIT) TRUST FUNDS**  
**June 30, 2005**  
**(In Thousands of Dollars)**

	Missouri State Employees' Retirement System		Missouri Department of Transportation and Patrol Employees' Retirement System	Deferred Compensation		Totals
	Missouri State Employees' Plan*	Judicial Plan		401 (a) Plan	457 Plan	June 30, 2005
<b>ASSETS</b>						
Cash and Cash						
Equivalents	\$ 556,731	\$ 4,129	\$ 1,503	\$ ---	\$ 2,475	\$ 564,838
Investments at Fair Value	5,910,510	43,831	1,416,616	209,427	940,859	8,521,243
Receivables:						
Accounts Receivable	544,566	4,941	28,416	70	---	577,993
Interest Receivable	17,110	127	3,022	---	---	20,259
Due from Other Funds	8,082	---	---	401	---	8,483
Invested Securities						
Lending Collateral	1,091,746	8,096	158,193	---	---	1,258,035
Prepaid Expenses	43	---	8	---	---	51
Capital Assets:						
Land	265	2	84	---	---	351
Buildings	3,327	25	582	---	---	3,934
Equipment	1,943	15	121	---	---	2,079
Accumulated Depreciation	(2,103)	(16)	(96)	---	---	(2,215)
Total Capital Assets, Net	3,432	26	691	---	---	4,149
Total Assets	8,132,220	61,150	1,608,449	209,898	943,334	10,955,051
<b>LIABILITIES</b>						
Accounts Payable	609,363	4,519	9,108	---	---	622,990
Securities Lending Collateral	1,091,514	8,095	158,193	---	---	1,257,802
Obligations under Lease Purchase	---	---	14	---	---	14
Compensated Absences	310	2	79	---	---	391
Total Liabilities	1,701,187	12,616	167,394	---	---	1,881,197
Net Assets Held in Trust for Benefits	<u>\$ 6,431,033</u>	<u>\$ 48,534</u>	<u>\$ 1,441,055</u>	<u>\$ 209,898</u>	<u>\$ 943,334</u>	<u>\$ 9,073,854</u>

\*Administrative Law Judges' and Advisors' Plan was terminated April 26, 2005 per Senate Bill 202. All net assets were transferred to Missouri State Employees' Plan. See Note 2-Reporting Changes and Reclassifications.